

# HOWREY<sup>LLP</sup>



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*Mail Stop RCE*  
Commissioner for Patents  
P.O. Box 1450  
Alexandria, VA 22313-1450

Re: *Request for Continued Examination* for Application No. 09/536,258  
Entitled: Hedging Exchange Traded Mutual Funds or Other Portfolio Basket  
Products  
Inventor: Gastineau *et al.*  
Filed: March 27, 2000  
Howrey Docket No.: 00322.0007.NPUS00

"Express Mail" label number: EL 560495642US

Date of Deposit: December 9, 2005

Papers being deposited:

1. Request for Continued Examination Transmittal (RCE);
2. Supplemental Information Disclosure Statement;
3. Form PTO-1449 (modified) listing 19 references;
4. Copies of 19 References as noted below; and
5. Return Postcard.

The Commissioner is hereby authorized to charge the RCE filing fee of **\$790.00** to our Deposit Account No. **08-3038**, referencing docket number **00322.0007.NPUS00**.

COPIES OF REFERENCES	
1.	USP No. 5,765,165
2.	USP No. 5,873,071
3.	PCT WO 01/03046
4.	PCT WO 02/091109
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7.	"Market Models: A Guide to Financial Data Analysis," by C. Alexander, Wileys, 2001, pp. 143-178.
8.	"Sources of Over-Performance in Equity Markets: Mean Reversion, Common Trends and Herding," by Carol Alexander <i>et al.</i> , <i>ISMA Centre Discussion Papers in Finance DP2003-08</i> , October 2003, pp. 3-31.

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10.	"The Risk and Return from Factors," by Louis K. C. Chan <i>et al.</i> , <i>The Journal of Financial and Quantitative Analysis</i> , Vol. 33, No. 2 (Jun., 1998). Pp. 159-188.
11.	"Risk and Return in an Equilibrium Apt," by Gregory Connor <i>et al.</i> , <i>Journal of Financial Economics</i> , 21 *1988) 255-289. North-Holland.
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13.	"Mimicking Portfolios and Exact Arbitrage Pricing," by Gur Huberman <i>et al.</i> , <i>The Journal of Finance</i> , Vol. 42, No. 1 (Mar., 1987), pp 1-9.
14.	"International Portfolio Diversification: A Multivariate Analysis for a Group of Latin American Countries," by Donald R. Lessard, <i>The Journal of Finance</i> , Vol. 28, No. 3 (Jun., 1973), pp. 619-633.
15.	"Principal Blind Bidding In Portfolio Trading," <i>Traders</i> , No. 143, Vol. 11; pg. NA; ISSN: 0894-7295, September 1998, PP. 1-3.
16.	"Common Factors in Security Returns: Microeconomic Determinants and Macroeconomic Correlates," by Barr Rosenberg <i>et al.</i> , Institute of Business and Economic Research, University of California, Berkeley, Working Paper No. 44, May 13-14, 1976, pp. 1-55.
17.	"Extra-Market Components of Covariance Among Security Prices," by Barr Rosenberg <i>et al.</i> , University of California, Berkeley, Research Program in Finance, Working Paper RPF-013, pp. 1-45.
18.	"Factor Analysis and Principal Components," by Hans Schneeweiss <i>et al.</i> , <i>Journal of Multivariate Analysis</i> , Vol. 55, pp. 105-124 (1995).
19.	"Common Principal Components and Related Multivariate Models," by Bernhard Flury, <i>Department of Mathematics, Indiana University</i> , Bloomington, Indiana, Copyright 1988 by John Wiley & Sons, Inc.; pp. 1-258.

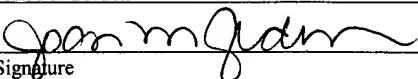
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